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May 26, 2016

Re: *In re LIBOR-Based Financial Instruments Antitrust Litigation*, 11-MD-2262 (NRB)

Via Email and Hand Delivery

The Honorable Naomi Reice Buchwald
United States District Judge
Daniel Patrick Moynihan United States Courthouse
500 Pearl Street
New York, NY 10007-1312

Dear Judge Buchwald:

I write on behalf of the Bank of America, JPMorgan, HSBC, Royal Bank of Scotland, and Citibank defendants (together, “Defendants”), which the Court, in its April 29, 2016, Memorandum and Order (ECF No. 1396), directed to submit affidavits identifying where they determined their LIBOR submissions during the time periods relevant to the above-captioned litigation.

Pursuant to the Court’s Order,¹ please find attached:

- Exhibit A: Declaration of Andrew James Thursfield Regarding Citibank, N.A.’s U.S. Dollar LIBOR Submissions
- Exhibit B: Supplemental Declaration of Brent L. Barton on Behalf of JPMorgan Chase & Co., JPMorgan Chase Bank, N.A., J.P. Morgan Markets Limited, J.P. Morgan Dublin PLC, and Chase Bank USA, N.A.
- Exhibit C: Declaration of David Spring Regarding the Location of Bank of America, N.A.’s U.S. Dollar LIBOR Submissions
- Exhibit D: Declaration of Tim Brown

¹ For avoidance of doubt, Defendants submit these declarations in compliance with the court’s instruction in its April 29 Order and do not waive any of their defenses, including defenses based on the absence of personal jurisdiction.

- Exhibit E: Declaration of William Gougherty in Support of Motion to Dismiss for Lack of Personal Jurisdiction by the Royal Bank of Scotland Group PLC and the Royal Bank of Scotland PLC

Respectfully yours,

/s/ Arthur J. Burke
Arthur J. Burke

cc: All parties